

# SHARP BOUND FOR THE ERGODIC MAXIMAL OPERATOR ASSOCIATED TO CESÀRO BOUNDED OPERATORS

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ABSTRACT. We consider positive invertible Lamperti operators  $Tf(x) = h(x)\Phi f(x)$  such that  $\Phi$  has no periodic part. Let  $A_{n,T}$  be the sequence of averages of  $T$  and  $M_T$  the ergodic maximal operator. It is obvious that if  $M_T$  is bounded on some  $L^p$ ,  $1 < p < \infty$ , then  $\sup \|A_{n,T}\|_{L^p(\nu)} \leq \|M_T\|_{L^p(\nu)} < \infty$ . It is known that the converse is true. In this paper we search the sharp dependence of the norm  $\|M_T\|_{L^p(\nu)}$  with respect to  $\sup_n \|A_{n,T}\|_{L^p(\nu)} < \infty$ . We prove that  $\|M_T\|_{L^p(\nu)} \leq C(p)(\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(d\nu)})^{p'}$ , where  $p' = p/(p-1)$  is the conjugate exponent and  $C(p)$  depends only on  $p$ . Furthermore, the exponent  $p'$  is sharp. Our results are closely related to Buckley's theorem about sharp bounds for the Hardy-Littlewood maximal function.

## 1. INTRODUCTION

Let  $(X, \mathcal{F}, \mu)$  be a  $\sigma$ -finite measure space and let  $\mathcal{M}(\mu)$  be the space of measurable functions  $f : (X, \mathcal{F}) \rightarrow \mathbb{R}$  where, as usual, we identify functions which are equal almost everywhere. By  $L^p := L^p(\mu)$ ,  $1 \leq p < \infty$ , we denote the measurable functions  $f$  such that  $\int_X |f|^p d\mu < \infty$ . For  $f \in L^p$ , we write  $\|f\|_p = \|f\|_{L^p(d\mu)} = (\int_X |f|^p d\mu)^{1/p}$ .

Associated to a linear operator  $T : \mathcal{M}(\mu) \rightarrow \mathcal{M}(\mu)$  (or alternatively  $T : L^p(\mu) \rightarrow L^p(\mu)$ ), we consider the sequence  $A_{n,T} : \mathcal{M}(\mu) \rightarrow \mathcal{M}(\mu)$  of operators (averages) defined

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2010 *Mathematics Subject Classification.* 47A35, 37A40, 37A45, 28D05, 42B25.

*Key words and phrases.* Cesàro bounded operators, Mean bounded operators, Lamperti operators, ergodic maximal operator, Sharp bound, one-sided weights.

The first author is partially supported by grants from Agencia Nacional de Promoción Científica y Tecnológica (ANPCyT) and Consejo Nacional de Investigaciones Científicas y Técnicas (CONICET). The second author is supported by grants MTM2011-28149-C02-02 and MTM2015-66157-C2-2-P of the Ministerio de Economía y Competitividad (Spain) and grant FQM-354 of the Junta de Andalucía.

by

$$(1.1) \quad A_{n,T}f = \frac{1}{n+1} \sum_{j=0}^n T^j f,$$

and the ergodic maximal operator

$$(1.2) \quad M_T f = \sup_{n \geq 0} |A_{n,T}f|.$$

Akcoglu's theorem [1] says that if  $1 < p < \infty$  and  $T$  is a positive linear contraction on  $L^p$  then

$$(1.3) \quad \|M_T f\|_p \leq \frac{p}{p-1} \|f\|_p,$$

and the sequence of averages  $A_{n,T}f$  converges a.e. and in the norm of  $L^p$  for all  $f \in L^p$  (we recall that positive means that if  $f \geq 0$  a.e then  $Tf \geq 0$  a.e and contraction stands for  $\|T\| \leq 1$ ). As usual, the norm of  $M_T$ , denoted by  $\|M_T\|$  or  $\|M_T\|_p$ , is defined as the least constant  $C_p$  such that  $\|M_T f\|_p \leq C_p \|f\|_p$  for all  $f \in L^p$ . Thus, the above inequality says that  $\|M_T\|_p \leq \frac{p}{p-1}$  for all positive linear contractions  $T$  on  $L^p$ .

The proof of Akcoglu's theorem follows from the particular case of positive isometries ( $T$  is a positive linear operator and  $\|T\| = 1$ ) which was previously proved by A. Ionescu-Tulcea [2]. The proof of Ionescu-Tulcea's result in Krengel's book [4] follows the lines of the proofs by Kan [3] and de la Torre [12]. It is based on the following key fact: if  $1 < p < \infty$  and  $T$  is a positive linear isometry on  $L^p$  then  $T$  is a Lamperti operator or, in other words,  $T$  separates supports ( $fg = 0$  a.e.  $\Rightarrow TfTg = 0$  a.e.). As a first question we may wonder whether or not  $p/(p-1)$  is the best constant in inequality (1.3) for positive invertible linear isometries on  $L^p$ . We answer to this question in the affirmative in Section 6 for positive linear isometries such that its associated automorphism has no periodic part (see Definition 2.1); obviously, the answer is negative for

trivial cases like the identity). This result is probably known but we have not found any reference.

As we have noticed, Lamperti operators are a very important case. For that reason, we choose these kind of operators as the setting in the paper. Lamperti operators have a very special structure [3, 5] that we resume in Section 2.

In [10] (see also the previous paper [7]) it was proved a kind of generalization of Akcoglu's theorem. On the one hand, more restrictive assumptions are considered: the author works with positive invertible Lamperti operators and a measure  $\nu = w d\mu$  where  $w$  is a nonnegative measurable function. On the other hand, the author treats with an assumption more general : he does not assume that  $T$  is a positive contraction but the averages are uniformly bounded in  $L^p(\nu)$ , that is

$$\sup_n \|A_{n,T}\|_{L^p(\nu)} < \infty$$

and, under these assumptions, it is proved that the maximal operator  $M_T$  is bounded in  $L^p(\nu)$ . It is clear that  $\sup_n \|A_{n,T}\|_{L^p(\nu)} \leq \|M_T\|_{L^p(\nu)}$ . In this paper we search the sharp dependence of the norm  $\|M_T\|_{L^p(\nu)}$  with respect to  $\sup_n \|A_{n,T}\|_{L^p(\nu)} < \infty$ . We establish that if the associated automorphism has no periodic part then

$$(1.4) \quad \|M_T\|_{L^p(\nu)} \leq C(p) \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(d\nu)} \right)^{p'},$$

where  $p' = p/(p-1)$  is the conjugate exponent and  $C(p)$  depends only on  $p$ . Furthermore, the exponent is sharp (see Theorems 3.1 and 3.2).

The paper is organized in the following way: Section 2 is devoted to establish the setting of the paper; in particular we resume the structure and properties of Lamperti operators. The next section contains the main results and the proofs of the results are in the following sections.

## 2. LAMPERTI OPERATORS

In this section we state the setting of our paper (which is the same as in [10]). A Lamperti operator on  $\mathcal{M}(\mu)$  is a map  $T : \mathcal{M}(\mu) \rightarrow \mathcal{M}(\mu)$  of the form

$$(2.1) \quad Tf(x) = h(x)\Phi f(x),$$

where  $h \in \mathcal{M}(\mu)$  and  $\Phi : \mathcal{M}(\mu) \rightarrow \mathcal{M}(\mu)$  is linear and multiplicative, that is,

$$(1) \quad \Phi(\alpha f + \beta g) = \alpha\Phi(f) + \beta\Phi(g)$$

$$(2) \quad \Phi(fg) = \Phi(f)\Phi(g)$$

Throughout the paper we always assume that  $T$  is positive and invertible. It follows that  $0 < h(x) < \infty$  a.e. and  $\Phi$  is invertible and positive. Other properties are  $\Phi 1 = 1$ ,  $\Phi(|f|^r) = |\Phi(f)|^r$  for positive  $r$  and the following ones (see e.g. [3] y [5]):

(1) There exists a sequence of functions  $h_j$  such that

$$(2.2) \quad T^j f = h_j \Phi^j f$$

where  $h_1 = h$ ,  $h_0 = 1$  and  $h_{j+k} = h_j \Phi^j h_k$ , for any  $j, k$  in  $\mathbb{Z}$ .

(2) By the Radon-Nikodym theorem, for every  $j \in \mathbb{Z}$  there exists a positive function  $J_j \in \mathcal{M}(\mu)$  such that if  $f \geq 0$  then

$$(2.3) \quad \int_X J_j \Phi^j f d\mu = \int_X f d\mu \quad \text{and} \quad J_{j+k} = J_j \Phi^j J_k.$$

We finish this section with one definition which plays an important role in the results of this paper.

**Definition 2.1.** *If  $\Phi$  is as before, we say that  $\Phi$  is aperiodic or, in other words, it has no periodic part if for any  $n \geq 1$  and  $E \subset \mathcal{F}$  with  $\mu(E) > 0$  there exists a non-null measurable subset  $A$  of  $E$  such that  $\Phi^n \chi_A \neq \chi_A$ .*

Given any bimeasurable measure preserving transformation  $\tau : X \rightarrow X$  we consider  $\Phi f(x) = f(\tau(x))$ . The morphism  $\Phi$  is aperiodic if  $\tau$  is ergodic and  $\mu(X) = \infty$  or  $\tau$  is ergodic and  $(X, \mathcal{F}, \mu)$  is a finite nonatomic measure space. An example of an aperiodic  $\Phi$  such that  $\tau$  is not ergodic is the one induced by  $\tau : [0, 1] \times [0, 1]$ ,  $\tau(x, y) = ((x + a) \bmod 1, y)$ , where  $a$  is irrational (see [11]).

### 3. STATEMENT OF THE MAIN RESULTS

A Cesàro bounded operator in  $L^p(wd\mu)$  is a linear operator such that the averages are uniformly bounded in  $L^p(wd\mu)$ , that is,  $\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} < \infty$ . Under this assumption the next theorem estimates the norm of the maximal operator associated to a positive invertible Lamperti operator  $Tf(x) = h(x)\Phi f(x)$  when  $\Phi$  has no periodic part.

**Theorem 3.1.** *Let  $Tf(x) = h(x)\Phi f(x)$  a positive invertible Lamperti operator such that  $\Phi$  has no periodic part. Let  $w$  be a nonnegative measurable function on  $X$  and let  $1 < p < \infty$ . If  $T$  is Cesàro bounded operator in  $L^p(wd\mu)$  then the maximal operator  $M_T$  is bounded in  $L^p(wd\mu)$  and*

$$\|M_T\|_{L^p(wd\mu)} \leq C(p) \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \right)^{p'},$$

where  $C(p)$  depends only on  $p$ .

The second theorem establishes that the above inequality is sharp.

**Theorem 3.2.** *Let  $\Phi : \mathcal{M}(\mu) \rightarrow \mathcal{M}(\mu)$  invertible, linear and multiplicative and such that  $\Phi$  has no periodic part. Assume that there exist  $p_0$ ,  $1 < p_0 < \infty$ , a constant  $\beta > 0$  and a constant  $C(p_0)$  depending only on  $p_0$  such that*

$$\|M_T\|_{L^{p_0}(wd\mu)} \leq C(p_0) \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^{p_0}(wd\mu)} \right)^\beta$$

for all nonnegative measurable functions  $w$  on  $X$  and all positive invertible Lamperti operators  $Tf = h\Phi f$ . Then  $\beta \geq p'_0$ .

In order to prove the first theorem we need to compute the norm of the averages  $A_{n,T}$ . This is included in the next result.

**Theorem 3.3.** *Let  $w$  be a nonnegative measurable function on  $X$ . Let  $Tf = h\Phi f$  a positive invertible Lamperti operator on  $\mathcal{M}(\mu)$  such that it has no periodic part. Let  $1 < p < \infty$ . The following statements are equivalent.*

- (a)  *$T$  is a Cesàro bounded operator in  $L^p(wd\mu)$ .*
- (b)  *$w \in A_p^+(T)$ , i.e., there exists a positive constant  $C$  such that for a.e.  $x \in X$  and all  $k \in \mathbb{N}$*

$$(3.1) \quad \left( \sum_{i=-k}^0 h_i^{-p}(x) J_i(x) \Phi^i w(x) \right) \left( \sum_{i=0}^k [h_i^{-p}(x) J_i(x) \Phi^i w(x)]^{\frac{-1}{p-1}} \right)^{p-1} \leq C(k+1)^p.$$

Furthermore, if  $[w]_{A_p^+(T)}$  stands for the infimum of the constants in (3.1) then we have

$$(3.2) \quad \frac{1}{2} [w]_{A_p^+(T)}^{1/p} \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \leq 4 [w]_{A_p^+(T)}^{1/p}.$$

**Remark 3.4.** *Inequality 3.1 must be understood in the following way: if  $\Phi^i w(x) = 0$  for some  $i$ ,  $0 \leq i \leq k$ , then  $\Phi^j w(x) = 0$  for all  $j$  such that  $-k \leq j \leq 0$ ; if  $\Phi^i w(x) = \infty$  then  $[\Phi^i w(x)]^{\frac{-1}{p-1}} = 0$ ; if  $\Phi^i w(x) = \infty$  for some  $i$ ,  $-k \leq i \leq 0$ , then  $\Phi^i w(x) = \infty$  for all  $i$ ,  $0 \leq i \leq k$ . Similar conditions appearing in this paper must be understood in the same way.*

**Remark 3.5.**  *$w \in A_p^+(T)$  if and only if there exists a positive constant  $C$  such that for a.e.  $x \in X$  all integers  $j$  and all  $k \in \mathbb{N}$*

$$\left( \sum_{i=j-k}^j h_i^{-p}(x) J_i(x) \Phi^i w(x) \right) \left( \sum_{i=j}^{j+k} [h_i^{-p}(x) J_i(x) \Phi^i w(x)]^{\frac{-1}{p-1}} \right)^{p-1} \leq C(k+1)^p.$$

Notice that the infimum of the constants in the above inequality equals  $[w]_{A_p^+(T)}$ .

In the proof of Theorem 3.2 we need to compute the norm of the maximal operator associated to a positive invertible isometry. This result is probably known but we have not found any reference. We include a proof to make the article more self-contained.

**Theorem 3.6.** *Let  $1 < p < \infty$ . Let  $T_p$  be a positive invertible Lamperti operator  $T_p f = h \Phi f$  which is an isometry on  $L^p(\mu)$ , that is,*

$$T_p f(x) = J_1(x)^{1/p} \Phi f(x).$$

*Assume that  $\Phi$  has no periodic part. Then*

$$\|M_{T_p}\|_{L^p(d\mu)} = \frac{p}{p-1}.$$

#### 4. PROOF OF THEOREM 3.3

*Proof.* Let's start by proving that if (b) holds then  $T$  is a Cesàro bounded operator in  $L^p(wd\mu)$  and

$$\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \leq 4[w]_{A_p^+(T)}^{1/p}.$$

We consider first the averages

$$\tilde{A}_{2^k} f(x) = \frac{1}{2^k} \sum_{i=2^k}^{2^{k+1}-1} T^i f(x).$$

and we prove that

$$\|\tilde{A}_{2^k}\|_{L^p(wd\mu)} \leq 2[w]_{A_p^+(T)}^{1/p}$$

for all  $k \geq 0$ .

We may assume that the functions  $f$  are nonnegative. Let  $u_i(x) = h_i^{-p}(x) J_i(x) \Phi^i w(x)$ . Notice that by Remark 3.4, if  $A = \{x : u_i(x) = 0 \text{ for some } i, 2^k \leq i \leq 2^{k+1} - 1\}$ , then  $w(x) = 0$  for a.e.  $x \in A$ . We also point out that if  $B = \{x : u_i(x) = \infty\}$  then for all  $f$  in  $L^p(wd\mu)$  we have that  $\Phi^i f(x) = 0$  for a.e.  $x \in B$ .

Using that  $\Phi$  is linear and multiplicative, identities (2.2) and (2.3), Hölder's inequality and what we have pointed out before, we have

(4.1)

$$\begin{aligned}
\|\tilde{A}_{2^k} f\|_{L^p(w d\mu)}^p &= \int_X \left| \frac{1}{2^k} \sum_{i=2^k}^{2^{k+1}-1} T^i f \right|^p w d\mu = \int_X \left| \frac{1}{2^k} \sum_{i=2^k}^{2^{k+1}-1} h_i(x) \Phi^i f u_i^{1/p} u_i^{-1/p} \right|^p w d\mu \\
&\leq \frac{1}{2^{kp}} \int_X \left( \sum_{i=2^k}^{2^{k+1}-1} (h_i \Phi^i f)^p u_i \right) \left( \sum_{j=2^k}^{2^{k+1}-1} u_j^{1-p'} \right)^{p-1} w d\mu \\
&= \frac{1}{2^{kp}} \sum_{i=2^k}^{2^{k+1}-1} \int_X J_{-i} \Phi^{-i} (h_i^p) \Phi^{-i} (\Phi^i f^p) \Phi^{-i} (u_i) \\
&\quad \times \left( \sum_{j=2^k}^{2^{k+1}-1} (\Phi^{-i} u_j)^{1-p'} \right)^{p-1} \Phi^{-i} w d\mu \\
&= \frac{1}{2^{kp}} \sum_{i=2^k}^{2^{k+1}-1} \int_X f^p w \left( \sum_{j=2^k}^{2^{k+1}-1} (\Phi^{-i} u_j)^{1-p'} \right)^{p-1} \Phi^{-i} w d\mu.
\end{aligned}$$

If we use (2.2) and (2.3) again then we obtain

$$\begin{aligned}
&\left( \sum_{j=2^k}^{2^{k+1}-1} (\Phi^{-i} u_j)^{1-p'} \right)^{p-1} \\
&= \left( \sum_{j=2^k}^{2^{k+1}-1} \left[ \Phi^{-i} (h_j^{-p}) \Phi^{-i} (J_j) \Phi^{-i+j} w \right]^{1-p'} \right)^{p-1} \\
&= J_{-i} h_{-i}^{-p} \left( \sum_{j=2^k}^{2^{k+1}-1} \left[ h_{-i}^{-p} \Phi^{-i} (h_j^{-p}) J_{-i} \Phi^{-i} (J_j) \Phi^{-i+j} w \right]^{1-p'} \right)^{p-1} \\
&= J_{-i} h_{-i}^{-p} \left( \sum_{j=2^k}^{2^{k+1}-1} \left[ h_{-i+j}^{-p} J_{-i+j} \Phi^{-i+j} w \right]^{1-p'} \right)^{p-1} \\
&= J_{-i} h_{-i}^{-p} \left( \sum_{j=2^k}^{2^{k+1}-1} u_{-i+j}^{1-p'} \right)^{p-1}.
\end{aligned}$$



Putting the last equality in (4.1) and taking into account that  $-2^k+1 \leq -i+j \leq 2^k-1$ , we get

$$\begin{aligned}
\|\tilde{A}_{2^k}\|_{L^p(wd\mu)}^p &\leq \frac{1}{2^{kp}} \sum_{i=2^k}^{2^{k+1}-1} \int_X f^p w J_{-i} h_{-i}^{-p} \Phi^{-i} w \left( \sum_{j=2^k}^{2^{k+1}-1} u_{-i+j}^{1-p'} \right)^{p-1} d\mu \\
&= \frac{1}{2^{kp}} \int_X f^p w \left( \sum_{i=2^k}^{2^{k+1}-1} u_{-i} \left( \sum_{j=2^k}^{2^{k+1}-1} u_{-i+j}^{1-p'} \right)^{p-1} \right) d\mu \\
&\leq \frac{1}{2^{kp}} \int_X f^p w \left( \sum_{i=2^k}^{2^{k+1}-1} u_{-i} \right) \left( \sum_{l=-2^k+1}^{2^k-1} u_l^{1-p'} \right)^{p-1} d\mu \\
&= \frac{1}{2^{kp}} \int_X f^p w \left( \sum_{l=-2^{k+1}+1}^{-2^k} u_l \right) \left( \sum_{l=-2^k+1}^{2^k-1} u_l^{1-p'} \right)^{p-1} d\mu \\
&\leq \frac{1}{2^{kp}} \int_X f^p w \left( \sum_{l=-2^{k+1}+1}^{-2^k} u_l \right) \left( \sum_{l=-2^k}^{2^k-1} u_l^{1-p'} \right)^{p-1} d\mu \\
&\leq \frac{2^{(k+1)p}}{2^{kp}} [w]_{A_p^+(T)} \int_X f^p w d\mu \\
&= 2^p [w]_{A_p^+(T)} \int_X f^p w d\mu,
\end{aligned}$$

as we wished to prove.

Now we compare the general averages  $A_{n,T}$  with  $\tilde{A}_{2^k}$ . Since  $A_{0,T}f(x) = f(x)$ , it is enough to consider  $n \geq 1$ . In such a case, there exists  $j \in \mathbb{N}$  such that  $2^j \leq n \leq 2^{j+1}-1$ .

Then we have

$$\begin{aligned}
A_{n,T}f(x) &= \frac{1}{n+1} \sum_{i=0}^n T^i f(x) \leq \frac{1}{n+1} \sum_{i=0}^{2^{j+1}-1} T^i f(x) = \frac{1}{n+1} \left( f(x) + \sum_{i=1}^{2^{j+1}-1} T^i f(x) \right) \\
&= \frac{1}{n+1} \left( f(x) + \sum_{k=0}^j \sum_{i=2^k}^{2^{k+1}-1} T^i f(x) \right) = \frac{1}{n+1} \left( f(x) + \sum_{k=0}^j 2^k \tilde{A}_{2^k} f(x) \right).
\end{aligned}$$

Thus

$$\begin{aligned}
\|A_{n,T}f\|_{L^p(wd\mu)} &\leq \frac{1}{n+1} \left( \|f\|_{L^p(wd\mu)} + \sum_{k=0}^j 2^k \|\tilde{A}_{2^k} f\|_{L^p(wd\mu)} \right) \\
&\leq \frac{1}{n+1} \left( \|f\|_{L^p(wd\mu)} + 2[w]_{A_p^+(T)}^{1/p} \|f\|_{L^p(wd\mu)} \sum_{k=0}^j 2^k \right) \\
&\leq \frac{1+2(2^{j+1}-1)}{n+1} [w]_{A_p^+(T)}^{1/p} \|f\|_{L^p(wd\mu)} \\
&= \frac{2^{j+2}-1}{n+1} [w]_{A_p^+(T)}^{1/p} \|f\|_{L^p(wd\mu)} \\
&\leq 4[w]_{A_p^+(T)}^{1/p} \|f\|_{L^p(wd\mu)}.
\end{aligned}$$

where we have used that  $[w]_{A_p^+(T)}^{1/p} \geq 1$ .

Now we prove the converse: if  $\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} < \infty$ , then  $w \in A_p^+(T)$  and

$$\frac{1}{2}[w]_{A_p^+(T)}^{1/p} \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}.$$

More precisely, we prove that for a.e.  $x \in X$  and all  $k \in \mathbb{N}$

$$(4.2) \quad \left( \sum_{i=-k}^0 h_i^{-p}(x) J_i(x) \Phi^i w(x) \right) \left( \sum_{i=0}^k [h_i^{-p}(x) J_i(x) \Phi^i w(x)]^{\frac{-1}{p-1}} \right)^{p-1} \leq 2^p \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} (k+1)^p.$$

We start proving the following remark.

**Remark 4.1.** Let  $A = \{x : \Phi^i w(x) = 0\}$ . For a.e  $x \in A$ ,  $\Phi^{i-j} w(x) = 0$  for all  $j \geq 0$ .

*Proof of 4.1.* Since  $T$  is Cesàro bounded we have that

$$\begin{aligned}
\|T^j(\Phi^{-i} \chi_A)\|_{L^p(wd\mu)} &\leq (j+1) \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \right) \|\Phi^{-i} \chi_A\|_{L^p(wd\mu)} \\
&= (j+1) \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \right) \left( \int_X \Phi^{-i} \chi_A w d\mu \right)^{1/p} \\
&= (j+1) \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \right) \left( \int_X J_i \chi_A \Phi^i w d\mu \right)^{1/p} = 0.
\end{aligned}$$

Thus  $h_j(x)\Phi^{j-i}(\chi_A)(x)w(x) = 0$  a.e. Then  $\Phi^{i-j}(h_{-i})(x)\chi_A(x)\Phi^{i-j}w(x) = 0$  a.e. and it follows that  $\Phi^{i-j}w(x) = 0$  for a.e.  $x \in A$ .  $\square$

Now we begin the proof of 4.2. Let us fix  $k$ . Let

$$Y = \{x : \sum_{i=0}^k [h_i^{-p}(x)J_i(x)\Phi^i w(x)]^{\frac{-1}{p-1}} = \infty\} = \cup_{i=0}^k \{x : \Phi^i w(x) = 0\}.$$

By Remark 4.1, we have that for a.e  $x \in Y$ , we have that  $\Phi^i w(x) = 0$  for all  $i \leq 0$ . Therefore, (4.2) holds for a.e.  $x \in Y$ . Now, let

$$Z = \{x : \sum_{i=0}^k [h_i^{-p}(x)J_i(x)\Phi^i w(x)]^{\frac{-1}{p-1}} < \infty\}.$$

We shall prove that (4.2) holds for a.e.  $x \in Z$ . This completes the proof of (4.2) for a.e.  $x \in X$ .

As in the proof of the Lemma in [9] (see also [10]), we may assume without loss of generality that there exists an invertible measurable map  $S : X \rightarrow X$  such that  $S^{-1}$  is measurable and  $\Phi^j f = f \circ S^j$  for every  $j \in \mathbb{Z}$  and all  $f \in \mathcal{M}(\mu)$ . Since  $\Phi$  has no periodic part, for fixed  $k \geq 0$ , there exist sets  $B_j$  such that

$$Z = \bigcup_{j=0}^{\infty} B_j,$$

where the sets  $B_j$  satisfy the following:

$$B_j \cap S^l B_j = \emptyset \quad \text{for all } l \text{ such that } 1 \leq l \leq 2k.$$

Let us fix  $B_j$  y let  $A$  be any measurable subset of  $B_j$  with  $0 < \mu(A) < \infty$ . Let  $f$  be the function defined on  $X$  by

$$f(S^i x) = \begin{cases} h_i^{p'-1}(x)[J_i(x)w(S^i x)]^{\frac{-1}{p-1}} & \text{if } x \in A \text{ and } 0 \leq i \leq k \\ 0 & \text{otherwise} \end{cases}$$

Using the definition of  $f$  it follows that for  $x \in A$  and  $0 \leq j \leq k$  we have

$$\begin{aligned}
A_{2k+1,T}f(S^{-j}x) &= \frac{1}{2(k+1)} \sum_{i=0}^{2k+1} h_i(S^{-j}x) f[S^i(S^{-j}x)] = \frac{1}{2(k+1)} \sum_{i=j}^{k+j} h_i(S^{-j}x) f(S^{i-j}x) \\
&= \frac{1}{2(k+1)} \sum_{i=0}^k h_{i+j}(S^{-j}x) f(S^i x) = \frac{1}{2(k+1)} \sum_{i=0}^k h_j(S^{-j}x) h_i(x) f(S^i x) \\
&= \frac{1}{2(k+1)} h_j(S^{-j}x) \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} \\
&= \frac{1}{2(k+1)} [h_{-j}(x)]^{-1} \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}},
\end{aligned}$$

where in the last inequality we have used that  $h_j(S^{-j}x) = [h_{-j}(x)]^{-1}$ .

By property (2.3)

(4.3)

$$\begin{aligned}
\int_{\bigcup_{j=0}^k S^{-j}A} |A_{2k+1,T}f(x)|^p w(x) d\mu &= \sum_{j=0}^k \int_X |A_{2k+1,T}f(x)|^p \chi_{S^{-j}A}(x) w(x) d\mu \\
&= \sum_{j=0}^k \int_X |A_{2k+1,T}f(S^{-j}x)|^p \chi_{S^{-j}A}(S^{-j}x) w(S^{-j}x) J_{-j}(x) d\mu \\
&= \sum_{j=0}^k \int_A |A_{2k+1,T}f(S^{-j}x)|^p w(S^{-j}x) J_{-j}(x) d\mu \\
&= \frac{1}{2^p(k+1)^p} \sum_{j=0}^k \int_A \left[ h_{-j}^{-p}(x) w(S^{-j}x) J_{-j}(x) \right. \\
&\quad \left. \times \left( \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} \right)^p \right] d\mu \\
&= \frac{1}{2^p(k+1)^p} \int_A \left( \sum_{j=0}^k h_{-j}^{-p}(x) w(S^{-j}x) J_{-j}(x) \right) \\
&\quad \times \left( \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} \right)^p d\mu.
\end{aligned}$$

Using the hypothesis, the fact that  $f$  is supported in  $\cup_{i=0}^k S^i A$  and (2.3) we get

$$\begin{aligned}
(4.4) \quad & \int_{\cup_{j=0}^k S^{-j} A} |A_{2k+1,T} f(x)|^p w(x) d\mu \leq \|A_{2k+1,T}\|_p^p \int_{\cup_{i=0}^k S^i A} |f(x)|^p w(x) d\mu \\
& \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p \sum_{i=0}^k \int_X |f(x)|^p \chi_{S^i A}(x) w(x) d\mu \\
& \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p \sum_{i=0}^k \int_X |f(S^i x)|^p \chi_{S^i A}(S^i x) w(S^i x) J_i(x) d\mu \\
& \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p \sum_{i=0}^k \int_A h_i^{p(p'-1)}(x) [J_i(x) w(S^i x)]^{\frac{-p}{p-1}} w(S^i x) J_i(x) d\mu \\
& \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p \sum_{i=0}^k \int_A h_i^{p'}(x) [J_i(x) w(S^i x)]^{\frac{-1}{p-1}} d\mu \\
& \leq \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p \int_A \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} d\mu.
\end{aligned}$$

Putting together (4.3) and (4.4) we obtain

$$\begin{aligned}
& \int_A \left( \sum_{j=0}^k h_{-j}^{-p}(x) J_{-j}(x) w(S^{-j} x) \right) \left( \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} \right)^p d\mu \\
& \leq 2^p \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p (k+1)^p \int_A \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} d\mu.
\end{aligned}$$

Since  $A$  is any measurable subset of  $B_j \subset Z$  with finite and positive measure, it follows that for all  $j$  and for a.e.  $x \in B_j$  and, therefore, for a.e.  $x \in Z$

$$\begin{aligned}
& \left( \sum_{j=0}^k h_{-j}^{-p}(x) J_{-j}(x) w(S^{-j} x) \right) \left( \sum_{i=0}^k [h_i^{-p}(x) J_i(x) w(S^i x)]^{\frac{-1}{p-1}} \right)^{p-1} \\
& \leq 2^p \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)}^p (k+1)^p,
\end{aligned}$$

as we wished to prove.  $\square$

## 5. PROOF OF THEOREM 3.1

As usual, the proof follows by transference arguments from a result in the integers. We start with some definitions and the result we need on the integers.

If  $f : \mathbb{Z} \rightarrow \mathbb{R}$  is any function then the one-sided maximal function  $m^+f$  on the integers is defined as follows:

$$m^+f(i) = \sup_{n \geq 0} \frac{1}{n+1} \sum_{j=0}^n |f(i+j)| = \sup_{n \geq 0} \frac{1}{n+1} \sum_{j=i}^{i+n} |f(j)|.$$

We point out that  $m^+ = M_T$ , where  $Tf(i) = f(i+1)$ . It is said that a weight  $w$  defined on  $\mathbb{Z}$  belongs to  $A_p^+(\mathbb{Z})$  if it is a nonnegative function such that

$$(5.1) \quad [w]_{A_p^+(\mathbb{Z})} := \sup_{j,k \in \mathbb{Z}, k \geq 0} \left( \frac{1}{k+1} \sum_{i=j-k}^j w(i) \right) \left( \frac{1}{k+1} \sum_{i=j}^{j+k} w(i)^{\frac{-1}{p-1}} \right)^{p-1} < +\infty.$$

The quantity  $[w]_{A_p^+(\mathbb{Z})}$  is known as the characteristic of the weight  $w$ .

It is well known that if  $w \in A_p^+(\mathbb{Z})$  then there exists  $C \geq 0$  such that

$$(5.2) \quad \left( \sum_{i=-\infty}^{\infty} |m^+f(i)|^p w(i) \right)^{1/p} \leq C \left( \sum_{i=-\infty}^{\infty} |f(i)|^p w(i) \right)^{1/p}.$$

for all  $f \in L^p(\mathbb{Z}, w)$ . As usual, the least constant  $C$  in (5.2) is the norm of  $m^+$  and it is denoted by  $\|m^+\|_{L^p(\mathbb{Z}, w)}$ . The next theorem follows from the results in [8] and gives the sharp constant in the above inequality.

**Theorem 5.1.** *Let  $w$  be a weight defined on  $\mathbb{Z}$  and let  $1 < p < \infty$ . If  $w \in A_p^+(\mathbb{Z})$  then there exists a constant  $C(p)$  such that*

$$\|m^+\|_{L^p(\mathbb{Z}, w)} \leq C(p) [w]_{A_p^+(\mathbb{Z})}^{\frac{1}{p-1}}.$$

Furthermore, the exponent is sharp, that is, if  $\beta \geq 0$  and  $C(p)$  is a constant such that

$$\|m^+\|_{L^p(\mathbb{Z}, w)} \leq C(p) [w]_{A_p^+(\mathbb{Z})}^\beta \text{ for all } w \in A_p^+(\mathbb{Z}), \text{ then } \beta \geq \frac{1}{p-1}.$$

Although the proof follows from the results in [8], for reasons of completeness, we give an sketch of the proof of this result in Section 8.

**5.1. Proof of Theorem 3.1.** For fixed  $x \in X$ , let  $u^x(i) = h_i^{-p}(x)J_i(x)\Phi^i w(x)$  a function defined on the integers. By Theorem 3.3 and Remark 3.5 we have that for a.e.  $x \in X$  the functions  $u^x$  belong to  $A_p^+(\mathbb{Z})$  and

$$[u^x]_{A_p^+(\mathbb{Z})} \leq 2^p \left( \sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)} \right)^p$$

for a.e.  $x \in X$ .

Now we start the proof of the boundedness of  $M_T$ . It is enough to work with non-negative measurable functions  $f$ . For any natural number  $L$ , we consider the truncated maximal operator

$$(5.3) \quad M_{T,L}f = \sup_{0 \leq n \leq L} A_{n,T}f.$$

Let  $N$  be any natural number. By (2.3), we have

$$(5.4) \quad \int_X (M_{T,L}f)^p w d\mu = \frac{1}{N+1} \int_X \sum_{i=0}^N (\Phi^i(M_{T,L}f))^p \Phi^i w J_i d\mu.$$

Let  $f^x$  the function on the integers given by  $f^x(i) = T^i f(x)$  and let  $[0, N+L]$  be the interval  $\{0, 1, \dots, N+L\}$ . By the properties of the functions  $h_j$  we have

$$\Phi^i(M_{T,L}f)(x) \leq (h_i(x))^{-1} m^+(f^x \chi_{[0, N+L]})(i).$$

Then

$$\begin{aligned} \sum_{i=0}^N (\Phi^i(M_{T,L}f))^p(x) \Phi^i w(x) J_i(x) &\leq \sum_{i=0}^N (m^+(f^x \chi_{[0, N+L]})(i) (h_i(x))^{-p} J_i(x) \Phi^i w(x) \\ &\leq \sum_{i=-\infty}^{\infty} (m^+(f^x \chi_{[0, N+L]})(i) u^x(i), \end{aligned}$$

where, as before,  $u^x(i) = (h_i(x))^{-p} J_i(x) \Phi^i w(x)$ . By Theorem 5.1, for a.e.  $x \in X$

$$\begin{aligned} \sum_{i=0}^N (\Phi^i(M_{T,L}f))^p(x) \Phi^i w(x) J_i(x) &\leq C(p) [u^x]_{A_p^+(\mathbb{Z})}^{p'} \sum_{i=0}^{N+L} (f^x)^p(i) u^x(i) \\ &\leq C(p) 2^{pp'} (\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)})^{pp'} \sum_{i=0}^{N+L} \Phi^i f^p(x) J_i(x) \Phi^i w(x). \end{aligned}$$

The last inequality together with (5.4) gives

$$\begin{aligned} \int_X (M_{T,L}f)^p w d\mu &\leq C(p) 2^{pp'} (\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)})^{pp'} \frac{1}{N+1} \int_X \sum_{i=0}^{N+L} \Phi^i f^p J_i \Phi^i w d\mu \\ &= C(p) 2^{pp'} (\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)})^{pp'} \frac{N+L+1}{N+1} \int_X f^p w d\mu. \end{aligned}$$

Taking limit as  $N \rightarrow \infty$ ,

$$\int_X (M_{T,L}f)^p w d\mu \leq C(p) 2^{pp'} (\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)})^{pp'} \int_X f^p w d\mu.$$

Finally, letting  $L$  go to  $\infty$ ,

$$\int_X (M_T f)^p w d\mu \leq C(p) 2^{pp'} (\sup_{n \in \mathbb{N}} \|A_{n,T}\|_{L^p(wd\mu)})^{pp'} \int_X f^p w d\mu,$$

as we wished to prove.

## 6. PROOF OF THEOREM 3.6

*Proof.* It is well known that  $M_{T_p}$  is bounded in  $L^p(d\mu)$  and

$$\|M_{T_p}\|_{L^p(d\mu)} \leq \frac{p}{p-1},$$

(see [2]). In what follows, we shall prove

$$\frac{p}{p-1} \leq \|M_{T_p}\|_{L^p(d\mu)}.$$



As before, we may assume, without loss of generality, that there exists an invertible measurable map  $S : X \rightarrow X$  such that  $S^{-1}$  is measurable and  $\Phi^j f = f \circ S^j$  for every  $j \in \mathbb{Z}$  and all  $f \in \mathcal{M}(\mu)$ . Also, as before, since  $\Phi$  has no periodic part, for all natural numbers  $k$  there exist measurable sets  $B_j$  such that

$$X = \bigcup_{j=0}^{\infty} B_j \quad \text{and} \quad B_j \cap S^l B_j = \emptyset, \quad 1 \leq l \leq 2k.$$

Let us fix a measurable subset  $A \subset B_0$  such that  $0 < \mu(A) < \infty$  and consider the function

$$f(x) = \sum_{j=0}^k \frac{1}{(j+1)^{1/p}} J_j(x)^{1/p} \chi_{S^{-j}A}(x).$$

Let  $0 \leq i \leq k$  and  $x \in S^{-i}A$ . It follows from the definition of  $T_p$  and (2.3) that for all  $l$ ,  $0 \leq l \leq i$ ,

$$\begin{aligned} T_p^l f(x) &= J_l(x)^{1/p} \Phi^l f(x) \\ &= J_l(x)^{1/p} \sum_{j=0}^k \frac{1}{(j+1)^{1/p}} J_j(S^l x)^{1/p} \chi_{S^{-j}A}(S^l x) \\ &= \frac{1}{(i-l+1)^{1/p}} J_l(x)^{1/p} J_{i-l}(S^l x)^{1/p} \\ &= \frac{1}{(i-l+1)^{1/p}} J_i(x)^{1/p}. \end{aligned}$$

Therefore, if  $x \in S^{-i}A$  then

$$M_{T_p} f(x) \geq \frac{1}{i+1} \sum_{l=0}^i T_p^l f(x) = \frac{J_i(x)^{1/p}}{i+1} \sum_{l=0}^i \frac{1}{(i-l+1)^{1/p}} = \frac{J_i(x)^{1/p}}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}}.$$

Thus

$$\begin{aligned}
\int_{\bigcup_{i=0}^k S^{-i}A} |M_{T_p} f(x)|^p d\mu &= \sum_{i=0}^k \int_{S^{-i}A} |M_{T_p} f(x)|^p d\mu \\
&\geq \sum_{i=0}^k \int_{S^{-i}A} \left| \frac{J_i(x)^{1/p}}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}} \right|^p d\mu \\
&= \sum_{i=0}^k \left( \frac{1}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}} \right)^p \int_X J_i(x) \chi_{S^{-i}A}(x) d\mu \\
&= \sum_{i=0}^k \left( \frac{1}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}} \right)^p \int_X J_i(x) \chi_A(S^i x) d\mu \\
&= \mu(A) \sum_{i=0}^k \left( \frac{1}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}} \right)^p.
\end{aligned}$$

Now we apply that  $M_{T_p}$  is bounded in  $L^p(d\mu)$  and we obtain

$$\begin{aligned}
\int_{\bigcup_{i=0}^k S^{-i}A} |M_{T_p} f(x)|^p d\mu &\leq \|M_{T_p}\|_{L^p(d\mu)}^p \int_X |f(x)|^p d\mu \\
&= \|M_{T_p}\|_{L^p(d\mu)}^p \sum_{j=0}^k \frac{1}{j+1} \int_X \chi_{S^{-j}A}(x) J_j(x) d\mu \\
&= \|M_{T_p}\|_{L^p(d\mu)}^p \sum_{j=0}^k \frac{1}{j+1} \int_X \chi_A(S^j x) J_j(x) d\mu \\
&= \|M_{T_p}\|_{L^p(d\mu)}^p \mu(A) \sum_{j=0}^k \frac{1}{j+1}.
\end{aligned}$$

Putting together both inequalities we have

$$(6.1) \quad \frac{\sum_{i=0}^k \left( \frac{1}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}} \right)^p}{\sum_{j=0}^k \frac{1}{j+1}} \leq \|M_{T_p}\|_{L^p(d\mu)}^p.$$

We compute the limit of the sequence on the left hand side by applying Stolz-Cesàro theorem. We consider the sequences  $(a_k)_{k \in \mathbb{N}}$  and  $(b_k)_{k \in \mathbb{N}}$  where

$$a_k = \sum_{i=0}^k \left( \frac{1}{i+1} \sum_{j=0}^i \frac{1}{(j+1)^{1/p}} \right)^p \quad \text{and} \quad b_k = \sum_{j=0}^k \frac{1}{j+1}.$$

It is easy to see that

$$\frac{a_k - a_{k-1}}{b_k - b_{k-1}} = \frac{\left( \frac{1}{k+1} \sum_{j=0}^k \frac{1}{(j+1)^{1/p}} \right)^p}{\frac{1}{k+1}} = \left( \frac{\sum_{j=1}^{k+1} \frac{1}{j^{1/p}}}{(k+1)^{1-\frac{1}{p}}} \right)^p.$$

We observe that the term into the brackets is a Riemann sum of the function  $x^{-1/p}$  on the interval  $[0, 1]$ . Taking limit and applying Stolz-Cesàro theorem we obtain

$$\lim_{k \rightarrow \infty} \frac{a_k}{b_k} = \lim_{k \rightarrow \infty} \left( \frac{\sum_{j=1}^{k+1} \frac{1}{j^{1/p}}}{(k+1)^{1-\frac{1}{p}}} \right)^p = \left( \int_0^1 x^{-1/p} \right)^p = \left( \frac{p}{p-1} \right)^p.$$

This limit together with (6.1) gives

$$\frac{p}{p-1} \leq \|M_{T_p}\|_{L^p(d\mu)}.$$

□

## 7. PROOF OF THEOREM 3.2

We start with the following lemma which is interesting by itself.

**Lemma 7.1.** *Let  $1 < p < p_0 < \infty$  and let  $T_p$  a positive invertible isometry on  $L^p(d\mu)$ ,  $T_p f = J_1^{1/p} \Phi f$ , such that  $\Phi$  has no periodic part. For each  $f \in L^p(d\mu)$  let*

$$R_p f = \sum_{k=0}^{\infty} \frac{M_p^k f}{(2p')^k},$$

where  $M_p = M_{T_p}$  is the ergodic maximal operator associated to  $T_p$ ,  $M_p^0 f = f$ ,  $M_p^{k+1} f = M_p(M_p^k f)$  and  $p + p' = pp'$ . Finally, let  $w = (R_p f)^{p-p_0}$ . Then  $T_p$  is Cesàro bounded in

$L^{p_0}(wd\mu)$  and

$$(7.1) \quad \sup_{n \in \mathbb{N}} \|A_{n, T_p}\|_{L^{p_0}(wd\mu)} \leq 4(4p')^{(p_0-p)/p_0}.$$

*Proof of Lemma 7.1.* We recall that the maximal operator  $M_p$  is bounded on  $L^p(d\mu)$  and  $\|M_p\|_{L^p(d\mu)} = p/(p-1) = p'$ . Then it is clear that

$$(7.2) \quad R_p f \in L^p(d\mu), \quad |f| \leq R_p f, \quad \|R_p f\|_{L^p(d\mu)} \leq 2\|f\|_{L^p(d\mu)} \quad \text{and} \quad M_p(R_p f) \leq 2p' R_p f.$$

It follows from the last inequality that if  $k \geq 0$  and  $-k \leq i \leq 0$  then

$$(7.3) \quad \frac{1}{k+1} \sum_{j=0}^k T_p^j(R_p f) \leq 4p' T_p^i(R_p f) \quad \text{a.e. } x.$$

Notice that this property implies that, for a.e.  $x$ , if  $T_p^i(R_p f)(x) = 0$  for some  $i$ ,  $-k \leq i \leq 0$ , then  $T_p^j(R_p f) = 0$  for  $0 \leq j \leq k$  (in fact for all  $j \geq i$ ). Taking into account this remark it follows from (7.3) that

$$(7.4) \quad \sum_{i=-k}^0 (T_p^i(R_p f))^{1-p_0} \left( \sum_{i=0}^k T_p^i(R_p f) \right)^{p_0-1} \leq (4p')^{p_0-1} (k+1)^{p_0} \quad \text{a.e. } x.$$

Now we proceed to prove that  $T_p$  is Cesàro bounded in  $L^{p_0}(wd\mu)$ . By Theorem 3.3, it suffices to prove that  $w \in A_{p_0}^+(T_p)$ . More precisely, we will prove that for a.e.  $x \in X$  and all  $k \in \mathbb{N}$

$$(7.5) \quad \left( \sum_{i=-k}^0 J_i^{-p_0/p}(x) J_i(x) \Phi^i w(x) \right) \left( \sum_{i=0}^k [J_i^{-p_0/p}(x) J_i(x) \Phi^i w(x)]^{\frac{-1}{p_0-1}} \right)^{p_0-1} \leq (4p')^{p_0-p} (k+1)^{p_0}.$$

By Hölder's inequality with exponents  $q = \frac{p_0-1}{p_0-p}$  and  $q' = \frac{p_0-1}{p-1}$  applied to both sums in (7.5) we get that the left hand side of (7.5) is bounded by

$$(7.6) \quad \left( \sum_{i=-k}^0 (T_p^i(R_p f))^{1-p_0} \right)^{\frac{p_0-p}{p_0-1}} (k+1)^{\frac{p-1}{p_0-1}} \left( \sum_{i=0}^k T_p^i(R_p f) \right)^{(p_0-1)\frac{p_0-p}{p_0-1}} (k+1)^{\frac{p-1}{p_0-1}(p_0-1)} \quad \text{a.e. } x.$$

Using (7.4) we obtain (7.5) and the lemma is completely proved since (7.1) follows from (7.5) and Theorem 3.3.  $\square$

*Proof of Theorem 3.2.* We follow in this proof the ideas in [6].

Let  $f \in L^p(d\mu)$  and let  $M_p f$ ,  $R_p f$  and  $w$  be as in Lemma 7.1. Applying Hölder's inequality with exponent  $p_0/p$  we obtain

$$(7.7) \quad \begin{aligned} \|M_p f\|_{L^p(d\mu)} &= \left( \int_X |M_p f|^p (R_p f)^{(p-p_0)\frac{p}{p_0}} (R_p f)^{(p_0-p)\frac{p}{p_0}} d\mu \right)^{\frac{1}{p}} \\ &\leq \left( \int_X |M_p f|^{p_0} w d\mu \right)^{\frac{1}{p_0}} \left( \int_X (R_p f)^p d\mu \right)^{\frac{p_0-p}{p_0 p}}. \end{aligned}$$

By Lemma 7.1,  $T_p$  is Cesàro bounded in  $L^{p_0}(w d\mu)$  and (7.1) holds. Then, by the assumption of Theorem 3.2,

$$\begin{aligned} \left( \int_X |M_p f|^{p_0} w d\mu \right)^{\frac{1}{p_0}} &\leq C(p_0) (4(4p')^{(p_0-p)/p_0})^\beta \left( \int_X |f|^{p_0} (R_p f)^{p-p_0} d\mu \right)^{\frac{1}{p_0}} \\ &\leq C(p_0) (4(4p')^{(p_0-p)/p_0})^\beta \left( \int_X |f|^p d\mu \right)^{\frac{1}{p_0}}, \end{aligned}$$

where in the last inequality we have used that  $|f| \leq R_p(f)$  (see (7.2)).

By (7.2)

$$\left( \int_X (R_p f)^p d\mu \right)^{\frac{p_0-p}{p_0 p}} \leq 2^{\frac{p_0-p}{p_0}} \left( \int_X |f|^p d\mu \right)^{\frac{p_0-p}{p_0 p}}.$$

The last inequalities together with (7.7) give

$$\|M_p f\|_{L^p(d\mu)} \leq C(p_0) 2^{\frac{p_0-p}{p_0}} (4(4p')^{(p_0-p)/p_0})^\beta \left( \int_X |f|^p d\mu \right)^{\frac{1}{p}}.$$

Since  $\|M_p\|_{L^p(d\mu)} = p/(p-1) = p'$ ,

$$p' \leq C(p_0) 2^{\frac{p_0-p}{p_0}} (4(4p')^{(p_0-p)/p_0})^\beta.$$

Taking limit as  $p$  goes to 1, we obtain that

$$1 \leq \frac{p_0 - 1}{p_0} \beta$$

or, in other words  $\beta \geq p'_0$ , as we wished to prove.  $\square$

## 8. SKETCH OF THE PROOF OF THEOREM 5.1

We recall notations and results in [8].

Let  $\mu$  be a Borel measure on the real line which is finite on bounded sets. For any measurable function  $F$  on the real line we define the one-sided maximal functions

$$M_\mu^+ F(x) = \sup_{h>0} \frac{1}{\mu([x, x+h))} \int_{[x, x+h)} |F| d\mu,$$

and

$$M_\mu^- F(x) = \sup_{h>0} \frac{1}{\mu((x-h, x])} \int_{(x-h, x]} |F| d\mu,$$

where the respective quotients are understood as zero when  $\mu([x, x+h)) = 0$  or  $\mu((x-h, x]) = 0$ . We also introduce the following notations: given real numbers  $a \leq b \leq c$ ,  $\{a, b\}$  and  $[b, c\}$  will stand for  $(a, b]$  or  $[a, b]$  and  $[b, c)$  or  $[b, c]$ , respectively, while  $\{a, c\}$  will denote the union  $\{a, b\} \cup [b, c\}$ .

**Definition 8.1.** *Let  $1 < p < \infty$ . Let  $W$  be a weight on the real line (a nonnegative measurable function). The one-sided constant  $[W]_{A_p^+(\mu)}$  is defined as*

$$(8.1) \quad [W]_{A_p^+(\mu)} := \sup_{(a,b,c) \in \mathcal{T}} \left( \frac{1}{\mu(\{a, b\})} \int_{\{a, b\}} W d\mu \right) \left( \frac{1}{\mu([b, c\})} \int_{[b, c\)} W^{1-p'} d\mu \right)^{p-1},$$

where the supremum is taken over the set  $\mathcal{T}$  of triplets  $(a, b, c)$  such that

$$\mu(\{a, c\}) > 0, \quad \mu(\{a, b\}) \geq \frac{1}{2}\mu(\{a, c\}) \quad \text{and} \quad \mu([b, c\}) \geq \frac{1}{2}\mu(\{a, c\}).$$

The one-sided constant  $[W]_{A_p^-(\mu)}$  is defined reversing the orientation of the real line:

$$(8.2) \quad [W]_{A_p^-(\mu)} := \sup_{(a,b,c) \in \mathcal{T}} \left( \frac{1}{\mu([b,c])} \int_{[b,c]} W d\mu \right) \left( \frac{1}{\mu(\{a,b\})} \int_{\{a,b\}} W^{1-p'} d\mu \right)^{p-1}.$$

**Theorem 8.2.** *[[8], Buckley's theorem for one-sided maximal operators] Let  $1 < p < +\infty$ . Let  $W$  be a weight in  $\mathbb{R}$ . The following assertions are equivalent.*

- (a)  $[W]_{A_p^+(\mu)} < +\infty$ .
- (b)  $M_\mu^+$  is bounded on  $L^p(W d\mu)$ .

Moreover, if any of the above conditions hold then

$$\frac{1}{2} [W]_{A_p^+(\mu)}^{\frac{1}{p}} \leq \|M_\mu^+\|_{\mathcal{B}(L^p(W d\mu))} \leq 2ep' [W]_{A_p^+(\mu)}^{\frac{1}{p-1}}.$$

*Proof of Theorem 5.1.* Let  $\mu$  be the measure on the real line defined as the sum of the Dirac deltas on the integers. For any real number  $x$ , let  $[x]$  be the integer part of  $x$ . Given any function  $f$  on the integers, let  $F$  be the function on the real line defined as  $F(x) = f([x])$ . Taking into account this notation, we have the following two lemmas.

**Lemma 8.3.** *Let  $\mu$  be the measure on the real line defined as the sum of the Dirac deltas on the integers. The weight  $w \in A_p^+(\mathbb{Z})$  if and only if  $W(x) = w([x]) \in A_p^+(\mu)$ . Furthermore, there exists a constant  $C(p)$  such that*

$$[w]_{A_p^+(\mathbb{Z})} \leq [W]_{A_p^+(\mu)} \leq C(p) [w]_{A_p^+(\mathbb{Z})}.$$

**Lemma 8.4.** *For any function  $f$  on the integers and all  $j \in \mathbb{Z}$ , we have*

$$m^+ f(j) = M_\mu^+ F(j),$$

with  $F(x) = f([x])$ .

The proofs of both lemmas are quite direct. So we left to the reader to fill the details of the proofs.

It follows from Lemmas 8.3 and 8.4 that

$$\|m^+f\|_{L^p(\mathbb{Z},w)} = \|M_\mu^+F\|_{L^p(W\,d\mu)} \leq 2ep'[W]_{A_p^+(\mu)}^{\frac{1}{p-1}} \leq 2ep'(C(p)[w]_{A_p^+(\mathbb{Z})})^{\frac{1}{p-1}},$$

as we wished to prove. □

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